

Exhibit 2

From: Wells, Peter
Sent: Wednesday, June 13, 2012 11:49 AM
To: 'Adam Larosa'; 'Richard Markowitz'
Cc: Ben-Jacob, Michael
Subject: RE: Form S Reporting
Attachments: Xiphias LLC Pension Plan - TIC Form S - May.pdf; California Catalog Company Pension Plan - TIC Form S - May.pdf; Free Street - TIC Form S - May.pdf; Lion Advisory Inc. Pension Plan - TIC Form S - May.pdf; Michelle Investments Pension Plan - TIC Form S - May.pdf; Mill River Capital Management Pension Plan - TIC Form S - May.pdf; Pension and Retirement Plan Investments I - TIC Form S - May.pdf

Categories: RETAIN

Adam and Richard,

We have heard back from the New York Federal Reserve and they have concluded that we should continue to file the TIC Form S. As a result, attached to this email are the TIC Form S reports, which are due on Friday, for the following entities:

1. Free Street Partners LP
2. Pension and Retirement Investments I, LP
3. Xiphias LLC Pension Plan
4. Michelle Investments Pension Plan
5. Mill River Capital Management Pension Plan
6. Lion Advisory Inc. Pension Plan
7. California Catalog Company Pension Plan

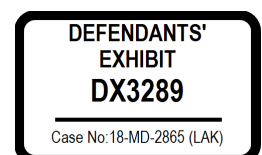
We are still waiting on the RSSD number for the newer entities but we can type those in on the signature page prior to filing. Assuming all is order Adam can sign on behalf of the above entities.

Let me know if there are any questions.

Regards,
Peter

IRS CIRCULAR 230 DISCLOSURE: To ensure compliance with Treasury Department regulations, we inform you that any U.S. federal tax advice contained in this correspondence (including any attachments) is not intended or written to be used, and cannot be used for the purpose of (i) avoiding penalties that may be imposed under the U.S. Internal Revenue Code or (ii) promoting, marketing or recommending to another party any transaction or matter addressed herein.

Peter Wells
KAYE SCHOLER LLP
425 Park Avenue | New York, New York 10022
T: +1 212.836.8662 | F: +1 212.836.6447
peter.wells@kayescholer.com | www.kayescholer.com



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From: Adam Larosa [mailto:alarosa@argremgt.com]
Sent: Tuesday, June 12, 2012 12:22 PM
To: Wells, Peter
Cc: Ben-Jacob, Michael
Subject: RE: Form S Reporting

Adam La Rosa
Director
Argre Management LLC
40 West 57th Street
New York, New York 10019
Tel: 212-247-2600
Mobile: 732-272-4445
Fax: 212-247-2753
e-mail: alarosa@argremgt.com

From: Wells, Peter [mailto:Peter.Wells@kayescholer.com]
Sent: Monday, June 11, 2012 9:18 PM
To: Adam Larosa
Cc: Ben-Jacob, Michael
Subject: RE: Form S Reporting

Thanks. We will call you on your cell then.

Regards,
Peter

From: Adam Larosa [mailto:alarosa@argremgt.com]
Sent: Monday, June 11, 2012 7:51 PM
To: Wells, Peter
Cc: Ben-Jacob, Michael
Subject: RE: Form S Reporting

No problem Peter – I'll walk you through it. 12 is fine with me.

Do you want to just call me on my cell? I'll be working from home tomorrow.

Adam La Rosa
Director
Argre Management LLC
40 West 57th Street
New York, New York 10019
Tel: 212-247-2600
Mobile: 732-272-4445
Fax: 212-247-2753
e-mail: alarosa@argremgt.com

From: Wells, Peter [mailto:Peter.Wells@kayescholer.com]
Sent: Monday, June 11, 2012 6:41 PM
To: Adam Larosa

Cc: Ben-Jacob, Michael
Subject: RE: Form S Reporting

Adam,

Can we set up a time for a call tomorrow to walk through the spreadsheet a bit? As an example, we were having trouble lining up the numbers that were reported for last month (see the attached email) with the spreadsheet you sent.

Does 12:00 work for you tomorrow?

Regards,
Peter

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Peter Wells

~~KAYE SCHOLER LLP~~
425 Park Avenue | New York, New York 10022
T: +1 212.836.8662 | F: +1 212.836.6447
peter.wells@kayescholer.com | www.kayescholer.com

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From: Adam Larosa [<mailto:alarosa@argremgt.com>]
Sent: Monday, June 11, 2012 2:33 PM
To: Wells, Peter; Ben-Jacob, Michael
Cc: Richard Markowitz; Alicia O'Donnell; Matthew Stein; John H. van Merkensteijn, III; Jérôme LHOTÉ
Subject: Form S Reporting

Michael/Peter,

Attached is the spreadsheet for the information needed to complete Form S.

As you know we need to report again for Ezra, Free Street and Pension and Retirement Investment Plan for May's activity - as we did for April's.

As you might remember we set up additional Pension Funds that we need you report on as well for May:

Xiphias LLC Pension Plan
Michelle Investment Pension Plan
Mill River Capital Management Pension Plan
Lion Advisory Inc. Pension Plan
California Catalog Company Pension Plan

Please review each tab of the attached spreadsheet and let me know if you have questions or need additional information on the new Pension Plans in order to prepare and submit this filing.

Best,

Adam La Rosa
Director
Argre Management LLC
40 West 57th Street
New York, New York 10019
Tel: 212-247-2600
Mobile: 732-272-4445
Fax: 212-247-2753
e-mail: alarosa@argremgt.com

Please type or print:

Name of Reporting Entity:

Xiphias LLC Pension Plan

ID Number:

As of Date:

May 31, 2012

Name of Contact if We Have Questions:

Michael Ben-Jacob

Contact's Phone Number:

(212) 836-8310

Name and Title of Officer Authorized to Sign Report

Adam LaRosa, Authorized Representative

Please read carefully and sign below:

I,

(Signature of Officer Authorized to Sign Report)
 of the reporting institution do hereby declare that the Treasury International Capital S report for this report date has been prepared in conformance with the instructions and is true to the best of my knowledge and belief.

MONTHLY REPORT TO THE FEDERAL RESERVE BANK OF NEW YORK

PURCHASES AND SALES OF LONG-TERM SECURITIES BY FOREIGN-RESIDENTS

Legal basis and confidentiality statement:

This report is required by law (22 U.S.C. 286f; 22 U.S.C. 3103; E.O. 10033; 31 C.F.R. 128.1 (a)). Failure to report can result in a civil penalty of not less than \$2,500 and not more than \$25,000. Willful failure to report can result in criminal prosecution and upon conviction a fine of not more than \$10,000; and, if an individual, imprisonment for not more than one year, or both. Any officer, director, employee, or agent of any corporation who knowingly participates in such violation may, upon conviction, be punished by a like fine, imprisonment, or both (22 U.S.C. 3105 (a) and (b); 31 C.F.R. 128.4 (a) and (b)).

Data reported on these forms will be held in confidence by the Department of the Treasury, the Board of Governors of the Federal Reserve System, and the Federal Reserve Banks acting as fiscal agents for the Treasury. The data reported by individual respondents will not be published or otherwise publicly disclosed; information may be given to other Federal agencies, insofar as authorized by applicable law (44 U.S.C. 3501 *et seq.*; 22 U.S.C. 3101 *et seq.*). Aggregate data derived from reports on these forms may be published or otherwise disclosed only in a manner that will not reveal the amounts reported by any individual respondent.

Note: No person is required to respond to any U.S. Government collection of information unless the form displays a currently valid control number assigned by the Office of Management and Budget (OMB).

Form S

DEPARTMENT OF THE TREASURY

Office of the Assistant Secretary for International Affairs

Revised June 2011

Form Approved

OMB Control No. 1505-0001

Important notes:

- Before preparing this report, please read the General and Specific Instructions carefully.
- Additional copies of this form, the instructions, and the answers to Frequently Asked Questions can be obtained at our web site: www.ustreas.gov/tic/forms.html
- This report is due no later than the fifteenth calendar day following the last day of the month.
- Amounts should be reported in millions of dollars as of the close of the last business day of the month.

Name of Reporting Entity: Xiphias LLC Pension Plan

ID Number: _____

As of Date: May 31, 2012

TIC Form S Page 2 of 11

FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S. GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
EUROPE													
Albania	1510-5												
Andorra	1010-3												
Armenia	1651-9												
Austria	1018-9												
Azerbaijan	1652-7												
Bank for International Settlements	1330-7												
Belarus	1620-9												
Belgium	1025-1												
Bosnia and Herzegovina	1410-9												
Bulgaria	1520-2												
Croatia	1421-4												
Cyprus	1040-5												
Czech Republic	1528-8												
Denmark	1050-2												
Estonia	1540-7												
European Central Bank	1350-1												
Faroe Island	1061-8												
Finland	1070-7												
France	1080-4												
Georgia	1653-5												
Germany	1100-2												
Gibraltar	1108-8												
Greece	1120-7												
Greenland	1054-5												
Guernsey	1300-6												
Holy See	1310-2												
Hungary	1550-4												
Iceland	1130-4												
Ireland	1140-1												
Isle of Man	1300-8												

Name of Reporting Entity: Xiphias LLC Pension Plan

ID Number: _____

As of Date: May 31, 2012

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FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
EUROPE CONT.		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Italy	1150-9												
Jersey	1300-7												
Kazakhstan	1654-3												
Kyrgyzstan	1655-1												
Latvia	1560-1												
Liechtenstein	1160-6												
Lithuania	1570-9												
Luxembourg	1170-3												
Macedonia	1441-9												
Malta	1181-9												
Moldova	1630-6												
Monaco	1200-9												
Netherlands	1210-6												
Norway	1220-3												
Poland	1576-8												
Portugal	1231-9												
Romania	1580-6												
Russia	1610-1												
San Marino	1240-8												
Serbia and Montenegro	1321-8												
Slovakia	1531-8												
Slovenia	1433-8												
Spain	1250-5												
Sweden	1260-2												
Switzerland	1268-8												
Tajikistan	1657-8												
Turkey	1280-7												
Turkmenistan	1661-6												
Ukraine	1640-3												
United Kingdom	1300-5											270	331
Uzbekistan	1670-5												
TOTAL EUROPE	1999-2											270	331

Name of Reporting Entity: Xiphias LLC Pension Plan

ID Number: _____

As of Date: May 31, 2012

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FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
CANADA	2999-8												
LATIN AMERICA													
Argentina	3010-4												
Belize	3571-8												
Bolivia	3020-1												
Brazil	3030-9												
Chile	3040-6												
Colombia	3050-3												
Costa Rica	3058-9												
Ecuador	3100-3												
El Salvador	3108-9												
Falkland Islands	3630-7												
French Guiana	3640-4												
Guatemala	3120-8												
Guyana	3130-5												
Honduras	3148-8												
Mexico	3170-4												
Nicaragua	3180-1												
Panama	3188-7												
Paraguay	3210-7												
Peru	3220-4												
Suriname	3770-2												
Uruguay	3260-3												
Venezuela	3271-9												
TOTAL LATIN AMERICA	3994-2												

Name of Reporting Entity: Xiphias LLC Pension Plan

ID Number: _____

As of Date: May 31, 2012

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FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S. GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
CARIBBEAN													
Anguilla	3022-8												
Antigua and Barbuda	3520-3												
Aruba	3525-4												
Bahamas	3531-9												
Barbados	3015-5												
Bermuda	3560-2												
Cayman Islands	3613-7												
Cuba	3070-8												
Dominica	3621-8												
Dominican Republic	3080-5												
Eastern Caribbean Central Bank	3541-6												
Grenada	3670-6												
Guadeloupe (and smaller French islands)	3680-3												
Haiti	3140-2												
Jamaica	3160-7												
Martinique	3700-1												
Montserrat	3710-9												
Netherlands Antilles	3720-6												
St. Kitts and Nevis	3730-3												
St. Lucia	3750-8												
St. Vincent & the Grenadines	3760-5												
Trinidad and Tobago	3240-9												
Turks and Caicos Islands	3781-8												
Virgin Islands, British	3580-7												
TOTAL CARIBBEAN	3440-1												

Name of Reporting Entity: Xiphias LLC Pension Plan

ID Number: _____

As of Date: May 31, 2012

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FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S. GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
ASIA													
Afghanistan	4040-1												
Bahrain	4070-3												
Bangladesh	4074-6												
Bhutan	4081-9												
Brunei	4100-9												
Burma	4110-6												
Cambodia	4120-3												
China, Mainland	4140-8												
East Timor	4500-4												
Hong Kong	4200-5												
India	4210-2												
Indonesia	4221-8												
Iran	4230-7												
Iraq	4240-4												
Israel	4250-1												
Japan	4260-9												
Jordan	4270-6												
Korea, North	4440-7												
Korea, South	4300-1												
Kuwait	4310-9												
Laos	4330-3												
Lebanon	4341-9												
Macau	4350-8												
Malaysia	4360-5												
Maldives	4370-2												
Mongolia	4381-8												
Nepal	4420-2												
Oman	4410-5												
Pakistan	4470-9												
Philippines	4480-6												
Qatar	4510-1												
Saudi Arabia	4560-8												
Singapore	4601-9												
Sri Lanka	4131-9												
Syria	4620-5												
Taiwan	4630-2												
Thailand	4641-8												
United Arab Emirates (Trucial States)	4660-4												
Vietnam	4690-6												
West Bank & Gaza	4720-1												
Yemen	4710-4												

Name of Reporting Entity: Xiphias LLC Pension Plan

ID Number: _____

As of Date: May 31, 2012

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FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities						Purchases and Sales of Foreign Securities					
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
ASIA CONT													
TOTAL ASIA	4999-9												
AFRICA													
Algeria	5010-5												
Angola	5020-2												
Bank of Central African States (BEAC)	5031-8												
Benin	5180-2												
Botswana	5050-4												
Burkina Faso	5711-8												
Burundi	5080-6												
Cameroon	5100-4												
Cape Verde	5120-9												
Central African Republic	5130-6												
Central Bank of West African States (BCEAO)	5064-4												
Chad	5140-3												
Comoros	5151-9												
Congo (Brazzaville)	5160-8												
Congo (Kinshasa)	5170-5												
Cote d'Ivoire (Ivory Coast)	5300-7												
Djibouti	5230-2												
Egypt	5700-2												
Equatorial Guinea	5194-2												
Entrea	5201-9												
Ethiopia	5210-8												
Gabon	5241-8												
Gambia, The	5250-7												
Ghana	5260-4												
Guinea	5270-1												
Guinea-Bissau	5440-2												
Kenya	5310-4												
Lesotho	5315-5												
Liberia	5320-1												
Libya	5330-9												
Madagascar	5340-6												
Malawi	5350-3												
Mali	5358-9												
Mauritania	5370-8												

Name of Reporting Entity: Xiphias LLC Pension Plan

ID Number: _____

As of Date: May 31, 2012

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FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
AFRICA CONT.		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Mauritius	5380-5												
Mayotte	5451-8												
Morocco	5400-3												
Mozambique	5408-9												
Namibia	5412-7												
Niger	5420-8												
Nigeria	5430-5												
Reunion	5460-7												
Rwanda	5501-8												
Saint Helena	5510-7												
Sao Tome & Principe	5520-4												
Senegal	5530-1												
Seychelles	5540-9												
Sierra Leone	5550-6												
Somaia	5560-3												
South Africa	5571-9												
Sudan	5610-3												
Swaziland	5621-9												
Tanzania	5640-5												
Togo	5650-2												
Tunisia	5670-7												
Uganda	5680-4												
Western Sahara	5600-6												
Zambia	5720-7												
Zimbabwe	5470-4												
TOTAL AFRICA	5999-4												

Name of Reporting Entity: Xiphias LLC Pension Plan

ID Number: _____

As of Date: May 31, 2012

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FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S. GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
OTHER COUNTRIES													
Australia	6008-9												
British Indian Ocean Territory	6020-8												
Cook Islands	6040-2												
Fiji	6060-7												
French Polynesia	6070-4												
Kiribati	6052-6												
Marshall Islands	6120-4												
Micronesia, Federated States of	6030-5												
Nauru	6130-1												
New Caledonia	6140-9												
New Zealand	6168-9												
Niue	6180-8												
Palau	6250-2												
Papua New Guinea	6175-1												
Pitcairn Islands	6210-3												
St. Pierre and Miquelon	6221-9												
Samoa	6261-8												
Solomon Islands	6230-8												
Tokelau Islands	6240-5												
Tonga	6244-8												
Tuvalu	6051-8												
Vanuatu	6160-3												
Wallis and Futuna	6011-9												
TOTAL ALL OTHER COUNTRIES	6990-6												

Name of Reporting Entity: Xiphias LLC Pension Plan ID Number: _____ As of Date: May 31, 2012 TIC Form S Page 10 of 11

FOREIGN COUNTRIES	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
	U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S. GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
CODE	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
International & Regional Organizations												
International 7290-7												
European 7390-3												
Latin American 7491-8												
Caribbean 7494-2												
Asian 7590-6												
African 7690-2												
Middle Eastern 7790-9												
TOTAL INT'L & REGIONAL ORGS 7999-5												
GRAND TOTAL 9999-6											270	331

OF WHICH ITEM:
ASSET-BACKED SECURITIES
8999-1

--	--	--	--	--	--	--	--	--	--	--	--	--

TIC Form S Page 11 of 11

MEMORANDUM: PURCHASES AND SALES OF LONG-TERM DOMESTIC SECURITIES BY FOREIGN OFFICIAL INSTITUTIONS

[illegible]

GRAND TOTAL	9999-6								
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OF WHICH FOI ITEM: ASSET-BACKED SECURITIES 8999 -1						
---	--	--	--	--	--	--

Please type or print:

Name of Reporting Entity:

California Catalog Company Pension Plan

ID Number:

As of Date:

May 31, 2012

Name of Contact if We Have Questions:

Michael Ben-Jacob

Contact's Phone Number:

(212) 836-8310

Name and Title of Officer Authorized to Sign Report

Adam LaRosa, Authorized Representative

Please read carefully and sign below:

I,

(Signature of Officer Authorized to Sign Report)
of the reporting institution do hereby declare that the Treasury International Capital S report for this report date has been prepared in conformance with the instructions and is true to the best of my knowledge and belief.

MONTHLY REPORT TO THE FEDERAL RESERVE BANK OF NEW YORK

PURCHASES AND SALES OF LONG-TERM SECURITIES BY FOREIGN-RESIDENTS

Legal basis and confidentiality statement:

This report is required by law (22 U.S.C. 286f; 22 U.S.C. 3103; E.O. 10033; 31 C.F.R. 128.1 (a)). Failure to report can result in a civil penalty of not less than \$2,500 and not more than \$25,000. Willful failure to report can result in criminal prosecution and upon conviction a fine of not more than \$10,000; and, if an individual, imprisonment for not more than one year, or both. Any officer, director, employee, or agent of any corporation who knowingly participates in such violation may, upon conviction, be punished by a like fine, imprisonment, or both (22 U.S.C. 3105 (a) and (b); 31 C.F.R. 128.4 (a) and (b)).

Data reported on these forms will be held in confidence by the Department of the Treasury, the Board of Governors of the Federal Reserve System, and the Federal Reserve Banks acting as fiscal agents for the Treasury. The data reported by individual respondents will not be published or otherwise publicly disclosed; information may be given to other Federal agencies, insofar as authorized by applicable law (44 U.S.C. 3501 *et seq.*; 22 U.S.C. 3101 *et seq.*). Aggregate data derived from reports on these forms may be published or otherwise disclosed only in a manner that will not reveal the amounts reported by any individual respondent.

Note: No person is required to respond to any U.S. Government collection of information unless the form displays a currently valid control number assigned by the Office of Management and Budget (OMB).

Form S**DEPARTMENT OF THE TREASURY**Office of the Assistant Secretary for
International AffairsRevised June 2011
Form Approved
OMB Control No. 1505-0001**Important notes:**

- Before preparing this report, please read the General and Specific Instructions carefully.
- Additional copies of this form, the instructions, and the answers to Frequently Asked Questions can be obtained at our web site: www.ustreas.gov/tic/forms.html
- This report is due no later than the fifteenth calendar day following the last day of the month.
- Amounts should be reported in millions of dollars as of the close of the last business day of the month.

Name of Reporting Entity: California Catalog Company Pension Plan

ID Number: _____

As of Date: May 31, 2012

TIC Form S Page 2 of 11

FOREIGN COUNTRIES CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
	U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
<u>EUROPE</u>												
Albania 1510-5												
Andorra 1010-3												
Armenia 1651-9												
Austria 1018-9												
Azerbaijan 1652-7												
Bank for International Settlements 1330-7												
Belarus 1620-9												
Belgium 1025-1												
Bosnia and Herzegovina 1410-9												
Bulgaria 1520-2												
Croatia 1421-4												
Cyprus 1040-5												
Czech Republic 1528-8												
Denmark 1050-2												
Estonia 1540-7												
European Central Bank 1350-1												
Faroe Island 1061-8												
Finland 1070-7												
France 1080-4												
Georgia 1653-5												
Germany 1100-2												
Gibraltar 1108-8												
Greece 1120-7												
Greenland 1054-5												
Guernsey 1300-6												
Holy See 1310-2												
Hungary 1550-4												
Iceland 1130-4												
Ireland 1140-1												
Isle of Man 1300-8												

CONFIDENTIAL

WH_MD_L_00285279

Name of Reporting Entity: California Catalog Company Pension Plan

ID Number: _____

As of Date: May 31, 2012

TIC Form S Page 3 of 11

FOREIGN COUNTRIES CODE		Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
EUROPE CONT.		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Italy	1150-9												
Jersey	1300-7												
Kazakhstan	1654-3												
Kyrgyzstan	1655-1												
Latvia	1560-1												
Liechtenstein	1160-6												
Lithuania	1570-9												
Luxembourg	1170-3												
Macedonia	1441-9												
Malta	1181-9												
Moldova	1630-6												
Monaco	1200-9												
Netherlands	1210-6												
Norway	1220-3												
Poland	1576-8												
Portugal	1231-9												
Romania	1580-6												
Russia	1610-1												
San Marino	1240-8												
Serbia and Montenegro	1321-8												
Slovakia	1531-8												
Slovenia	1433-8												
Spain	1250-5												
Sweden	1260-2												
Switzerland	1268-8												
Tajikistan	1657-8												
Turkey	1280-7												
Turkmenistan	1661-6												
Ukraine	1640-3												
United Kingdom	1300-5											132	131
Uzbekistan	1670-5												
TOTAL EUROPE	1999-2											132	131

Name of Reporting Entity: _____

ID Number: _____

As of Date: _____

TIC Form S Page 4 of 11

FOREIGN COUNTRIES CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
	U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
CANADA 2999-8												

LATIN AMERICA												
Argentina 3010-4												
Belize 3571-8												
Bolivia 3020-1												
Brazil 3030-9												
Chile 3040-6												
Colombia 3050-3												
Costa Rica 3058-9												
Ecuador 3100-3												
El Salvador 3108-9												
Falkland Islands 3630-7												
French Guiana 3640-4												
Guatemala 3120-8												
Guyana 3130-5												
Honduras 3148-8												
Mexico 3170-4												
Nicaragua 3180-1												
Panama 3188-7												
Paraguay 3210-7												
Peru 3220-4												
Suriname 3770-2												
Uruguay 3260-3												
Venezuela 3271-9												
TOTAL LATIN AMERICA 3994-2												

Name of Reporting Entity: California Catalog Company Pension Plan

ID Number: _____

As of Date: May 31, 2012

TIC Form S Page 5 of 11

FOREIGN COUNTRIES CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
	U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
CARIBBEAN												
Anguilla 3022-8												
Antigua and Barbuda 3520-3												
Aruba 3525-4												
Bahamas 3531-9												
Barbados 3015-5												
Bermuda 3560-2												
Cayman Islands 3613-7												
Cuba 3070-8												
Dominica 3621-8												
Dominican Republic 3080-5												
Eastern Caribbean Central Bank 3541-6												
Grenada 3670-6												
Guadeloupe (and smaller French islands) 3680-3												
Haiti 3140-2												
Jamaica 3160-7												
Martinique 3700-1												
Montserrat 3710-9												
Netherlands Antilles 3720-6												
St. Kitts and Nevis 3730-3												
St. Lucia 3750-8												
St. Vincent & the Grenadines 3760-5												
Trinidad and Tobago 3240-9												
Turks and Caicos Islands 3781-8												
Virgin Islands, British 3580-7												
TOTAL CARIBBEAN 3440-1												

Name of Reporting Entity: California Catalog Company Pension Plan

ID Number: _____

As of Date: May 31, 2012

TIC Form S Page 6 of 11

FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOVT CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
ASIA													
Afghanistan	4040-1												
Bahrain	4070-3												
Bangladesh	4074-6												
Bhutan	4081-9												
Brunei	4100-9												
Burma	4110-6												
Cambodia	4120-3												
China, Mainland	4140-8												
East Timor	4500-4												
Hong Kong	4200-5												
India	4210-2												
Indonesia	4221-8												
Iran	4230-7												
Iraq	4240-4												
Israel	4250-1												
Japan	4260-9												
Jordan	4270-6												
Korea, North	4440-7												
Korea, South	4300-1												
Kuwait	4310-9												
Laos	4330-3												
Lebanon	4341-9												
Macau	4350-8												
Malaysia	4360-5												
Maldives	4370-2												
Mongolia	4381-8												
Nepal	4420-2												
Oman	4410-5												
Pakistan	4470-9												
Philippines	4480-6												
Qatar	4510-1												
Saudi Arabia	4560-8												
Singapore	4601-9												
Sri Lanka	4131-9												
Syria	4620-5												
Taiwan	4630-2												
Thailand	4641-8												
United Arab Emirates (Trucial States)	4660-4												
Vietnam	4690-6												
West Bank & Gaza	4720-1												
Yemen	4710-4												

Name of Reporting Entity: _____

ID Number: _____

As of Date: _____

TIC Form S Page 7 of 11

FOREIGN COUNTRIES CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
	U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
ASIA CONT												
TOTAL ASIA 4999-9												
AFRICA												
Algeria 5010-5												
Angola 5020-2												
Bank of Central African States (BEAC) 5031-8												
Benin 5180-2												
Botswana 5050-4												
Burkina Faso 5711-8												
Burundi 5080-6												
Cameroon 5100-4												
Cape Verde 5120-9												
Central African Republic 5130-6												
Central Bank of West African States (BCEAO) 5064-4												
Chad 5140-3												
Comoros 5151-9												
Congo (Brazzaville) 5160-8												
Congo (Kinshasa) 5170-5												
Cote d'Ivoire (Ivory Coast) 5300-7												
Djibouti 5230-2												
Egypt 5700-2												
Equatorial Guinea 5194-2												
Eritrea 5201-9												
Ethiopia 5210-8												
Gabon 5241-8												
Gambia, The 5250-7												
Ghana 5260-4												
Guinea 5270-1												
Guinea-Bissau 5440-2												
Kenya 5310-4												
Lesotho 5315-5												
Liberia 5320-1												
Libya 5330-9												
Madagascar 5340-6												
Malawi 5350-3												
Mali 5358-9												
Mauritania 5370-8												

Name of Reporting Entity: California Catalog Company Pension Plan

ID Number: _____

As of Date: May 31, 2012

TIC Form S Page 8 of 11

FOREIGN COUNTRIES		Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
CODE		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
AFRICA CONT.													
Mauritius	5380-5												
Mayotte	5451-8												
Morocco	5400-3												
Mozambique	5408-9												
Namibia	5412-7												
Niger	5420-8												
Nigeria	5430-5												
Réunion	5460-7												
Rwanda	5501-8												
Saint Helena	5510-7												
Sao Tome & Principe	5520-4												
Senegal	5530-1												
Seychelles	5540-9												
Sierra Leone	5550-6												
Somalia	5560-3												
South Africa	5571-9												
Sudan	5610-3												
Swaziland	5621-9												
Tanzania	5640-5												
Togo	5650-2												
Tunisia	5670-7												
Uganda	5680-4												
Western Sahara	5600-6												
Zambia	5720-7												
Zimbabwe	5470-4												
TOTAL AFRICA	5999-4												

California Catalog Company Pension Plan

Name of Reporting Entity: _____

ID Number: _____

As of Date: May 31, 2012

TIC Form S Page 9 of 11

FOREIGN COUNTRIES CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
	U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
OTHER COUNTRIES												
Australia 6008-9												
British Indian Ocean Territory 6020-8												
Cook Islands 6040-2												
Fiji 6060-7												
French Polynesia 6070-4												
Kiribati 6052-6												
Marshall Islands 6120-4												
Micronesia, Federated States of 6030-5												
Nauru 6130-1												
New Caledonia 6140-9												
New Zealand 6168-9												
Niue 6180-8												
Palau 6250-2												
Papua New Guinea 6175-1												
Pitcairn Islands 6210-3												
St. Pierre and Miquelon 6221-9												
Samoa 6261-8												
Solomon Islands 6230-8												
Tokelau Islands 6240-5												
Tonga 6244-8												
Tuvalu 6051-8												
Vanuatu 6160-3												
Wallis and Futuna 6011-9												
TOTAL ALL OTHER COUNTRIES 6990-6												

Name of Reporting Entity: _____

ID Number: _____

As of Date: May 31, 2012

TIC Form S Page 10 of 11

FOREIGN COUNTRIES CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
	U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions

International & Regional Organizations												
International 7290-7												
European 7390-3												
Latin American 7491-8												
Caribbean 7494-2												
Asian 7590-6												
African 7690-2												
Middle Eastern 7790-9												
TOTAL INT'L & REGIONAL ORGS 7999-5												

GRAND TOTAL 9999-6											132	131
---------------------------	--	--	--	--	--	--	--	--	--	--	-----	-----

OF WHICH ITEM: ASSET-BACKED SECURITIES 8999-1												
--	--	--	--	--	--	--	--	--	--	--	--	--

Name of Reporting Entity: California Catalog Company Pension Plan

ID Number: _____

As of Date: May 31, 2012

TIC Form S Page 11 of 11

MEMORANDUM: PURCHASES AND SALES OF LONG-TERM DOMESTIC SECURITIES BY FOREIGN OFFICIAL INSTITUTIONS

FOREIGN COUNTRIES CODE	U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S CORPORATE AND OTHER BONDS		U.S. EQUITIES	
	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)
	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions

GRAND TOTAL	9999-6							
-------------	--------	--	--	--	--	--	--	--

OF WHICH FOI ITEM: ASSET-BACKED SECURITIES 8999-1						
---	--	--	--	--	--	--

Please type or print.

Name of Reporting Entity:

Free Street Partners LP

ID Number:

0004399805

As of Date:

May 31, 2012

Name of Contact if We Have Questions:

Michael Ben-Jacob

Contact's Phone Number:

(212) 836-8310

Name and Title of Officer Authorized to Sign Report

Adam LaRosa, Manager of
Overlook Associates LLC, General Partner**Please read carefully and sign below:**

I,

(Signature of Officer Authorized to Sign Report)
of the reporting institution do hereby declare that the Treasury International Capital S report for this report date has been prepared in conformance with the instructions and is true to the best of my knowledge and belief.

MONTHLY REPORT TO THE FEDERAL RESERVE BANK OF NEW YORK

PURCHASES AND SALES OF LONG-TERM SECURITIES BY FOREIGN-RESIDENTS

Legal basis and confidentiality statement:

This report is required by law (22 U.S.C. 286f; 22 U.S.C. 3103; E.O. 10033; 31 C.F.R. 128.1 (a)). Failure to report can result in a civil penalty of not less than \$2,500 and not more than \$25,000. Willful failure to report can result in criminal prosecution and upon conviction a fine of not more than \$10,000; and, if an individual, imprisonment for not more than one year, or both. Any officer, director, employee, or agent of any corporation who knowingly participates in such violation may, upon conviction, be punished by a like fine, imprisonment, or both (22 U.S.C. 3105 (a) and (b); 31 C.F.R. 128.4 (a) and (b)).

Data reported on these forms will be held in confidence by the Department of the Treasury, the Board of Governors of the Federal Reserve System, and the Federal Reserve Banks acting as fiscal agents for the Treasury. The data reported by individual respondents will not be published or otherwise publicly disclosed; information may be given to other Federal agencies, insofar as authorized by applicable law (44 U.S.C. 3501 *et seq.*; 22 U.S.C. 3101 *et seq.*). Aggregate data derived from reports on these forms may be published or otherwise disclosed only in a manner that will not reveal the amounts reported by any individual respondent.

Note: No person is required to respond to any U.S. Government collection of information unless the form displays a currently valid control number assigned by the Office of Management and Budget (OMB).

Form S

DEPARTMENT OF THE TREASURY

Office of the Assistant Secretary for
International Affairs

Revised June 2011

Form Approved

OMB Control No. 1505-0001

Important notes:

- Before preparing this report, please read the General and Specific Instructions carefully.
- Additional copies of this form, the instructions, and the answers to Frequently Asked Questions can be obtained at our web site: www.ustreas.gov/tic/forms.html
- This report is due no later than the fifteenth calendar day following the last day of the month.
- Amounts should be reported in millions of dollars as of the close of the last business day of the month.

Name of Reporting Entity: Free Street Partners LPID Number: 0004399805As of Date: May 31, 2012

TIC Form S Page 2 of 11

FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S. GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
EUROPE													
Albania	1510-5												
Andorra	1010-3												
Armenia	1651-9												
Austria	1018-9												
Azerbaijan	1652-7												
Bank for International Settlements	1330-7												
Belarus	1620-9												
Belgium	1025-1												
Bosnia and Herzegovina	1410-9												
Bulgaria	1520-2												
Croatia	1421-4												
Cyprus	1040-5												
Czech Republic	1528-8												
Denmark	1050-2												
Estonia	1540-7												
European Central Bank	1350-1												
Faroe Island	1061-8												
Finland	1070-7												
France	1080-4												
Georgia	1653-5												
Germany	1100-2												
Gibraltar	1108-8												
Greece	1120-7												
Greenland	1054-5												
Guernsey	1300-6												
Holy See	1310-2												
Hungary	1550-4												
Iceland	1130-4												
Ireland	1140-1												
Isle of Man	1300-8												

Name of Reporting Entity: Free Street Partners LPID Number: 0004399805As of Date: May 31, 2012

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FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
EUROPE CONT.		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Italy	1150-9												
Jersey	1300-7												
Kazakhstan	1654-3												
Kyrgyzstan	1655-1												
Latvia	1560-1												
Liechtenstein	1160-6												
Lithuania	1570-9												
Luxembourg	1170-3												
Macedonia	1441-9												
Malta	1181-9												
Moldova	1630-6												
Monaco	1200-9												
Netherlands	1210-6												
Norway	1220-3												
Poland	1576-8												
Portugal	1231-9												
Romania	1580-6												
Russia	1610-1												
San Marino	1240-8												
Serbia and Montenegro	1321-8												
Slovakia	1531-8												
Slovenia	1433-8												
Spain	1250-5												
Sweden	1260-2												
Switzerland	1268-8												
Tajikistan	1657-8												
Turkey	1280-7												
Turkmenistan	1661-6												
Ukraine	1640-3												
United Kingdom	1300-5											227	1,775
Uzbekistan	1670-5												
TOTAL EUROPE	1999-2											227	1,775

Name of Reporting Entity: Free Street Partners LPID Number: 0004399805As of Date: May 31, 2012

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FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
CANADA	2999-8												

LATIN AMERICA													
Argentina	3010-4												
Belize	3571-8												
Bolivia	3020-1												
Brazil	3030-9												
Chile	3040-6												
Colombia	3050-3												
Costa Rica	3058-9												
Ecuador	3100-3												
El Salvador	3108-9												
Falkland Islands	3630-7												
French Guiana	3640-4												
Guatemala	3120-8												
Guyana	3130-5												
Honduras	3148-8												
Mexico	3170-4												
Nicaragua	3180-1												
Panama	3188-7												
Paraguay	3210-7												
Peru	3220-4												
Suriname	3770-2												
Uruguay	3260-3												
Venezuela	3271-9												
TOTAL LATIN AMERICA	3994-2												

Name of Reporting Entity: Free Street Partners LPID Number: 0004399805As of Date: May 31, 2012

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FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S. GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
CARIBBEAN													
Anguilla	3022-8												
Antigua and Barbuda	3520-3												
Aruba	3525-4												
Bahamas	3531-9												
Barbados	3015-5												
Bermuda	3560-2												
Cayman Islands	3613-7												
Cuba	3070-8												
Dominica	3621-8												
Dominican Republic	3080-5												
Eastern Caribbean Central Bank	3541-6												
Grenada	3670-6												
Guadeloupe (and smaller French islands)	3680-3												
Haiti	3140-2												
Jamaica	3160-7												
Martinique	3700-1												
Montserrat	3710-9												
Netherlands Antilles	3720-6												
St. Kitts and Nevis	3730-3												
St. Lucia	3750-8												
St. Vincent & the Grenadines	3760-5												
Trinidad and Tobago	3240-9												
Turks and Caicos Islands	3781-8												
Virgin Islands, British	3580-7												
TOTAL CARIBBEAN	3440-1												

Name of Reporting Entity: Free Street Partners LPID Number: 0004399805As of Date: May 31, 2012

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FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S. GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
ASIA													
Afghanistan	4040-1												
Bahrain	4070-3												
Bangladesh	4074-6												
Bhutan	4081-9												
Brunei	4100-9												
Burma	4110-6												
Cambodia	4120-3												
China, Mainland	4140-8												
East Timor	4500-4												
Hong Kong	4200-5												
India	4210-2												
Indonesia	4221-8												
Iran	4230-7												
Iraq	4240-4												
Israel	4250-1												
Japan	4260-9												
Jordan	4270-6												
Korea, North	4440-7												
Korea, South	4300-1												
Kuwait	4310-9												
Laos	4330-3												
Lebanon	4341-9												
Macau	4350-8												
Malaysia	4360-5												
Maldives	4370-2												
Mongolia	4381-8												
Nepal	4420-2												
Oman	4410-5												
Pakistan	4470-9												
Philippines	4480-6												
Qatar	4510-1												
Saudi Arabia	4560-8												
Singapore	4601-9												
Sri Lanka	4131-9												
Syria	4620-5												
Taiwan	4630-2												
Thailand	4641-8												
United Arab Emirates (Trucial States)	4660-4												
Vietnam	4690-6												
West Bank & Gaza	4720-1												
Yemen	4710-4												

Name of Reporting Entity: Free Street Partners LPID Number: 0004399805As of Date: May 31, 2012

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FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S. GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
ASIA CONT													
TOTAL ASIA	4999-9												
AFRICA													
Algeria	5010-5												
Angola	5020-2												
Bank of Central African States (BEAC)	5031-8												
Benin	5180-2												
Botswana	5050-4												
Burkina Faso	5711-8												
Burundi	5080-6												
Cameroon	5100-4												
Cape Verde	5120-9												
Central African Republic	5130-6												
Central Bank of West African States (BCEAO)	5064-4												
Chad	5140-3												
Comoros	5151-9												
Congo (Brazzaville)	5160-8												
Congo (Kinshasa)	5170-5												
Cote d'Ivoire (Ivory Coast)	5300-7												
Djibouti	5230-2												
Egypt	5700-2												
Equatorial Guinea	5194-2												
Entrea	5201-9												
Ethiopia	5210-8												
Gabon	5241-8												
Gambia, The	5250-7												
Ghana	5260-4												
Guinea	5270-1												
Guinea-Bissau	5440-2												
Kenya	5310-4												
Lesotho	5315-5												
Liberia	5320-1												
Libya	5330-9												
Madagascar	5340-6												
Malawi	5350-3												
Mali	5358-9												
Mauritania	5370-8												

Name of Reporting Entity: Free Street Partners LP ID Number: 0004399805 As of Date: May 31, 2012 TIC Form S Page 8 of 11

FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
AFRICA CONT.													
Mauritius	5380-5												
Mayotte	5451-8												
Morocco	5400-3												
Mozambique	5408-9												
Namibia	5412-7												
Niger	5420-8												
Nigeria	5430-5												
Réunion	5460-7												
Rwanda	5501-8												
Saint Helena	5510-7												
Sao Tome & Principe	5520-4												
Senegal	5530-1												
Seychelles	5540-9												
Sierra Leone	5550-6												
Somalia	5560-3												
South Africa	5571-9												
Sudan	5610-3												
Swaziland	5621-9												
Tanzania	5640-5												
Togo	5650-2												
Tunisia	5670-7												
Uganda	5680-4												
Western Sahara	5600-6												
Zambia	5720-7												
Zimbabwe	5470-4												
TOTAL AFRICA	5999-4												

Name of Reporting Entity: Free Street Partners LP

ID Number: 0004399805

As of Date: May 31, 2012

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FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S. GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
OTHER COUNTRIES													
Australia	6008-9												
British Indian Ocean Territory	6020-8												
Cook Islands	6040-2												
Fiji	6060-7												
French Polynesia	6070-4												
Kiribati	6052-6												
Marshall Islands	6120-4												
Micronesia, Federated States of	6030-5												
Nauru	6130-1												
New Caledonia	6140-9												
New Zealand	6168-9												
Niue	6180-8												
Palau	6250-2												
Papua New Guinea	6175-1												
Pitcairn Islands	6210-3												
St. Pierre and Miquelon	6221-9												
Samoa	6261-8												
Solomon Islands	6230-8												
Tokelau Islands	6240-5												
Tonga	6244-8												
Tuvalu	6051-8												
Vanuatu	6160-3												
Wallis and Futuna	6011-9												
TOTAL ALL OTHER COUNTRIES	6990-6												

Name of Reporting Entity: Free Street Partners LP ID Number: 0004399805 As of Date: May 31, 2012 TIC Form S Page 10 of 11

FOREIGN COUNTRIES	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
	U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
CODE	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
International & Regional Organizations												
International 7290-7												
European 7390-3												
Latin American 7491-8												
Caribbean 7494-2												
Asian 7590-6												
African 7690-2												
Middle Eastern 7790-9												
TOTAL INT'L & REGIONAL ORGS 7999-5												
GRAND TOTAL 9999-6											227	1,775

OF WHICH ITEM:
ASSET-BACKED SECURITIES
8999-1

--	--	--	--	--	--	--	--	--	--	--	--	--

Please type or print:

Name of Reporting Entity:

Lion Advisory Inc. Pension Plan

ID Number:

As of Date:

May 31, 2012

Name of Contact if We Have Questions:

Michael Ben-Jacob

Contact's Phone Number:

(212) 836-8310

Name and Title of Officer Authorized to Sign Report

Adam LaRosa, Authorized Representative

Please read carefully and sign below:

I,

(Signature of Officer Authorized to Sign Report)

of the reporting institution do hereby declare that the Treasury International Capital S report for this report date has been prepared in conformance with the instructions and is true to the best of my knowledge and belief.

MONTHLY REPORT TO THE FEDERAL RESERVE BANK OF NEW YORK

PURCHASES AND SALES OF LONG-TERM SECURITIES BY FOREIGN-RESIDENTS

Legal basis and confidentiality statement:

This report is required by law (22 U.S.C. 286f; 22 U.S.C. 3103; E.O. 10033; 31 C.F.R. 128.1 (a)). Failure to report can result in a civil penalty of not less than \$2,500 and not more than \$25,000. Willful failure to report can result in criminal prosecution and upon conviction a fine of not more than \$10,000; and, if an individual, imprisonment for not more than one year, or both. Any officer, director, employee, or agent of any corporation who knowingly participates in such violation may, upon conviction, be punished by a like fine, imprisonment, or both (22 U.S.C. 3105 (a) and (b); 31 C.F.R. 128.4 (a) and (b)).

Data reported on these forms will be held in confidence by the Department of the Treasury, the Board of Governors of the Federal Reserve System, and the Federal Reserve Banks acting as fiscal agents for the Treasury. The data reported by individual respondents will not be published or otherwise publicly disclosed; information may be given to other Federal agencies, insofar as authorized by applicable law (44 U.S.C. 3501 *et seq.*; 22 U.S.C. 3101 *et seq.*). Aggregate data derived from reports on these forms may be published or otherwise disclosed only in a manner that will not reveal the amounts reported by any individual respondent.

Note: No person is required to respond to any U.S. Government collection of information unless the form displays a currently valid control number assigned by the Office of Management and Budget (OMB).

Form S**DEPARTMENT OF THE TREASURY**Office of the Assistant Secretary for
International AffairsRevised June 2011
Form Approved
OMB Control No. 1505-0001**Important notes:**

- Before preparing this report, please read the General and Specific Instructions carefully.
- Additional copies of this form, the instructions, and the answers to Frequently Asked Questions can be obtained at our web site: www.ustreas.gov/tic/forms.html
- This report is due no later than the fifteenth calendar day following the last day of the month.
- Amounts should be reported in millions of dollars as of the close of the last business day of the month.

Name of Reporting Entity: Lion Advisory Inc. Pension Plan

ID Number: _____

As of Date: May 31, 2012

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FOREIGN COUNTRIES CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
	U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
<u>EUROPE</u>												
Albania 1510-5												
Andorra 1010-3												
Armenia 1651-9												
Austria 1018-9												
Azerbaijan 1652-7												
Bank for International Settlements 1330-7												
Belarus 1620-9												
Belgium 1025-1												
Bosnia and Herzegovina 1410-9												
Bulgaria 1520-2												
Croatia 1421-4												
Cyprus 1040-5												
Czech Republic 1528-8												
Denmark 1050-2												
Estonia 1540-7												
European Central Bank 1350-1												
Faroe Island 1061-8												
Finland 1070-7												
France 1080-4												
Georgia 1653-5												
Germany 1100-2												
Gibraltar 1108-8												
Greece 1120-7												
Greenland 1054-5												
Guernsey 1300-6												
Holy See 1310-2												
Hungary 1550-4												
Iceland 1130-4												
Ireland 1140-1												
Isle of Man 1300-8												

CONFIDENTIAL

WH_MD_L_00285301

Name of Reporting Entity: Lion Advisory Inc. Pension Plan

ID Number: _____

As of Date: May 31, 2012

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FOREIGN COUNTRIES CODE		Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
EUROPE CONT.		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Italy	1150-9												
Jersey	1300-7												
Kazakhstan	1654-3												
Kyrgyzstan	1655-1												
Latvia	1560-1												
Liechtenstein	1160-6												
Lithuania	1570-9												
Luxembourg	1170-3												
Macedonia	1441-9												
Malta	1181-9												
Moldova	1630-6												
Monaco	1200-9												
Netherlands	1210-6												
Norway	1220-3												
Poland	1576-8												
Portugal	1231-9												
Romania	1580-6												
Russia	1610-1												
San Marino	1240-8												
Serbia and Montenegro	1321-8												
Slovakia	1531-8												
Slovenia	1433-8												
Spain	1250-5												
Sweden	1260-2												
Switzerland	1268-8												
Tajikistan	1657-8												
Turkey	1280-7												
Turkmenistan	1661-6												
Ukraine	1640-3												
United Kingdom	1300-5											130	129
Uzbekistan	1670-5												
TOTAL EUROPE	1999-2											130	129

Name of Reporting Entity: _____

ID Number: _____

As of Date: _____

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FOREIGN COUNTRIES CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
	U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
CANADA 2999-8												

LATIN AMERICA												
Argentina 3010-4												
Belize 3571-8												
Bolivia 3020-1												
Brazil 3030-9												
Chile 3040-6												
Colombia 3050-3												
Costa Rica 3058-9												
Ecuador 3100-3												
El Salvador 3108-9												
Falkland Islands 3630-7												
French Guiana 3640-4												
Guatemala 3120-8												
Guyana 3130-5												
Honduras 3148-8												
Mexico 3170-4												
Nicaragua 3180-1												
Panama 3188-7												
Paraguay 3210-7												
Peru 3220-4												
Suriname 3770-2												
Uruguay 3260-3												
Venezuela 3271-9												
TOTAL LATIN AMERICA 3994-2												

Name of Reporting Entity: Lion Advisory Inc. Pension Plan

ID Number: _____

As of Date: May 31, 2012

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FOREIGN COUNTRIES CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
	U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
CARIBBEAN												
Anguilla 3022-8												
Antigua and Barbuda 3520-3												
Aruba 3525-4												
Bahamas 3531-9												
Barbados 3015-5												
Bermuda 3560-2												
Cayman Islands 3613-7												
Cuba 3070-8												
Dominica 3621-8												
Dominican Republic 3080-5												
Eastern Caribbean Central Bank 3541-6												
Grenada 3670-6												
Guadeloupe (and smaller French islands) 3680-3												
Haiti 3140-2												
Jamaica 3160-7												
Martinique 3700-1												
Montserrat 3710-9												
Netherlands Antilles 3720-6												
St. Kitts and Nevis 3730-3												
St. Lucia 3750-8												
St. Vincent & the Grenadines 3760-5												
Trinidad and Tobago 3240-9												
Turks and Caicos Islands 3781-8												
Virgin Islands, British 3580-7												
TOTAL CARIBBEAN 3440-1												

Name of Reporting Entity: Lion Advisory Inc. Pension Plan

ID Number: _____

As of Date: May 31, 2012

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FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOVT CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
ASIA													
Afghanistan	4040-1												
Bahrain	4070-3												
Bangladesh	4074-6												
Bhutan	4081-9												
Brunei	4100-9												
Burma	4110-6												
Cambodia	4120-3												
China, Mainland	4140-8												
East Timor	4500-4												
Hong Kong	4200-5												
India	4210-2												
Indonesia	4221-8												
Iran	4230-7												
Iraq	4240-4												
Israel	4250-1												
Japan	4260-9												
Jordan	4270-6												
Korea, North	4440-7												
Korea, South	4300-1												
Kuwait	4310-9												
Laos	4330-3												
Lebanon	4341-9												
Macau	4350-8												
Malaysia	4360-5												
Maldives	4370-2												
Mongolia	4381-8												
Nepal	4420-2												
Oman	4410-5												
Pakistan	4470-9												
Philippines	4480-6												
Qatar	4510-1												
Saudi Arabia	4560-8												
Singapore	4601-9												
Sri Lanka	4131-9												
Syria	4620-5												
Taiwan	4630-2												
Thailand	4641-8												
United Arab Emirates (Trucial States)	4660-4												
Vietnam	4690-6												
West Bank & Gaza	4720-1												
Yemen	4710-4												

Name of Reporting Entity: _____

ID Number: _____

As of Date: _____

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FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
ASIA CONT													
TOTAL ASIA	4999-9												
AFRICA													
Algeria	5010-5												
Angola	5020-2												
Bank of Central African States (BEAC)	5031-8												
Benin	5180-2												
Botswana	5050-4												
Burkina Faso	5711-8												
Burundi	5080-6												
Cameroon	5100-4												
Cape Verde	5120-9												
Central African Republic	5130-6												
Central Bank of West African States (BCEAO)	5064-4												
Chad	5140-3												
Comoros	5151-9												
Congo (Brazzaville)	5160-8												
Congo (Kinshasa)	5170-5												
Cote d'Ivoire (Ivory Coast)	5300-7												
Djibouti	5230-2												
Egypt	5700-2												
Equatorial Guinea	5194-2												
Eritrea	5201-9												
Ethiopia	5210-8												
Gabon	5241-8												
Gambia, The	5250-7												
Ghana	5260-4												
Guinea	5270-1												
Guinea-Bissau	5440-2												
Kenya	5310-4												
Lesotho	5315-5												
Liberia	5320-1												
Libya	5330-9												
Madagascar	5340-6												
Malawi	5350-3												
Mali	5358-9												
Mauritania	5370-8												

Name of Reporting Entity: Lion Advisory Inc. Pension Plan

ID Number: _____

As of Date: May 31, 2012

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FOREIGN COUNTRIES CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
	U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
AFRICA CONT.	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Mauritius 5380-5												
Mayotte 5451-8												
Morocco 5400-3												
Mozambique 5408-9												
Namibia 5412-7												
Niger 5420-8												
Nigeria 5430-5												
Réunion 5460-7												
Rwanda 5501-8												
Saint Helena 5510-7												
Sao Tome & Principe 5520-4												
Senegal 5530-1												
Seychelles 5540-9												
Sierra Leone 5550-6												
Somalia 5560-3												
South Africa 5571-9												
Sudan 5610-3												
Swaziland 5621-9												
Tanzania 5640-5												
Togo 5650-2												
Tunisia 5670-7												
Uganda 5680-4												
Western Sahara 5600-6												
Zambia 5720-7												
Zimbabwe 5470-4												
TOTAL AFRICA 5999-4												

Name of Reporting Entity: Lion Advisory Inc. Pension Plan

ID Number: _____

As of Date: May 31, 2012

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FOREIGN COUNTRIES CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
	U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
OTHER COUNTRIES												
Australia 6008-9												
British Indian Ocean Territory 6020-8												
Cook Islands 6040-2												
Fiji 6060-7												
French Polynesia 6070-4												
Kiribati 6052-6												
Marshall Islands 6120-4												
Micronesia, Federated States of 6030-5												
Nauru 6130-1												
New Caledonia 6140-9												
New Zealand 6168-9												
Niue 6180-8												
Palau 6250-2												
Papua New Guinea 6175-1												
Pitcairn Islands 6210-3												
St. Pierre and Miquelon 6221-9												
Samoa 6261-8												
Solomon Islands 6230-8												
Tokelau Islands 6240-5												
Tonga 6244-8												
Tuvalu 6051-8												
Vanuatu 6160-3												
Wallis and Futuna 6011-9												
TOTAL ALL OTHER COUNTRIES 6990-6												

Name of Reporting Entity: _____

ID Number: _____

As of Date: May 31, 2012

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FOREIGN COUNTRIES CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
	U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
International & Regional Organizations												
International 7290-7												
European 7390-3												
Latin American 7491-8												
Caribbean 7494-2												
Asian 7590-6												
African 7690-2												
Middle Eastern 7790-9												
TOTAL INT'L & REGIONAL ORGS 7999-5												
GRAND TOTAL 9999-6											130	129
OF WHICH ITEM: ASSET-BACKED SECURITIES 8999-1												

Name of Reporting Entity: Lion Advisory Inc. Pension Plan

ID Number: _____

As of Date: May 31, 2012

TIC Form S Page 11 of 11

MEMORANDUM: PURCHASES AND SALES OF LONG-TERM DOMESTIC SECURITIES BY FOREIGN OFFICIAL INSTITUTIONS

[illegible]

GRAND TOTAL	9999-6								
-------------	--------	--	--	--	--	--	--	--	--

OF WHICH FOI ITEM: ASSET-BACKED SECURITIES 8999-1					
---	--	--	--	--	--

Please type or print:

Name of Reporting Entity:

Michelle Investments Pension Plan

ID Number:

As of Date:

May 31, 2012

Name of Contact if We Have Questions:

Michael Ben-Jacob

Contact's Phone Number:

(212) 836-8310

Name and Title of Officer Authorized to Sign Report

Adam LaRosa, Authorized Representative

Please read carefully and sign below:

I,

(Signature of Officer Authorized to Sign Report)
 of the reporting institution do hereby declare that the Treasury International Capital S report for this report date has been prepared in conformance with the instructions and is true to the best of my knowledge and belief.

MONTHLY REPORT TO THE FEDERAL RESERVE BANK OF NEW YORK

PURCHASES AND SALES OF LONG-TERM SECURITIES BY FOREIGN-RESIDENTS

Legal basis and confidentiality statement:

This report is required by law (22 U.S.C. 286f; 22 U.S.C. 3103; E.O. 10033; 31 C.F.R. 128.1 (a)). Failure to report can result in a civil penalty of not less than \$2,500 and not more than \$25,000. Willful failure to report can result in criminal prosecution and upon conviction a fine of not more than \$10,000; and, if an individual, imprisonment for not more than one year, or both. Any officer, director, employee, or agent of any corporation who knowingly participates in such violation may, upon conviction, be punished by a like fine, imprisonment, or both (22 U.S.C. 3105 (a) and (b); 31 C.F.R. 128.4 (a) and (b)).

Data reported on these forms will be held in confidence by the Department of the Treasury, the Board of Governors of the Federal Reserve System, and the Federal Reserve Banks acting as fiscal agents for the Treasury. The data reported by individual respondents will not be published or otherwise publicly disclosed; information may be given to other Federal agencies, insofar as authorized by applicable law (44 U.S.C. 3501 *et seq.*; 22 U.S.C. 3101 *et seq.*). Aggregate data derived from reports on these forms may be published or otherwise disclosed only in a manner that will not reveal the amounts reported by any individual respondent.

Note: No person is required to respond to any U.S. Government collection of information unless the form displays a currently valid control number assigned by the Office of Management and Budget (OMB).

Form S

DEPARTMENT OF THE TREASURY

Office of the Assistant Secretary for
International AffairsRevised June 2011
Form Approved
OMB Control No. 1505-0001**Important notes:**

- Before preparing this report, please read the General and Specific Instructions carefully.
- Additional copies of this form, the instructions, and the answers to Frequently Asked Questions can be obtained at our web site: www.ustreas.gov/tic/forms.html
- This report is due no later than the fifteenth calendar day following the last day of the month.
- Amounts should be reported in millions of dollars as of the close of the last business day of the month.

Name of Reporting Entity: Michelle Investments Pension Plan ID Number: _____ As of Date: May 31, 2012 TIC Form S Page 2 of 11

FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S. GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
EUROPE													
Albania	1510-5												
Andorra	1010-3												
Armenia	1651-9												
Austria	1018-9												
Azerbaijan	1652-7												
Bank for International Settlements	1330-7												
Belarus	1620-9												
Belgium	1025-1												
Bosnia and Herzegovina	1410-9												
Bulgaria	1520-2												
Croatia	1421-4												
Cyprus	1040-5												
Czech Republic	1528-8												
Denmark	1050-2												
Estonia	1540-7												
European Central Bank	1350-1												
Faroe Island	1061-8												
Finland	1070-7												
France	1080-4												
Georgia	1653-5												
Germany	1100-2												
Gibraltar	1108-8												
Greece	1120-7												
Greenland	1054-5												
Guernsey	1300-6												
Holy See	1310-2												
Hungary	1550-4												
Iceland	1130-4												
Ireland	1140-1												
Isle of Man	1300-8												

Name of Reporting Entity: Michelle Investments Pension Plan ID Number: _____ As of Date: May 31, 2012 TIC Form S Page 3 of 11

FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
EUROPE CONT.		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Italy	1150-9												
Jersey	1300-7												
Kazakhstan	1654-3												
Kyrgyzstan	1655-1												
Latvia	1560-1												
Liechtenstein	1160-6												
Lithuania	1570-9												
Luxembourg	1170-3												
Macedonia	1441-9												
Malta	1181-9												
Moldova	1630-6												
Monaco	1200-9												
Netherlands	1210-6												
Norway	1220-3												
Poland	1576-8												
Portugal	1231-9												
Romania	1580-6												
Russia	1610-1												
San Marino	1240-8												
Serbia and Montenegro	1321-8												
Slovakia	1531-8												
Slovenia	1433-8												
Spain	1250-5												
Sweden	1260-2												
Switzerland	1268-8												
Tajikistan	1657-8												
Turkey	1280-7												
Turkmenistan	1661-6												
Ukraine	1640-3												
United Kingdom	1300-5											272	334
Uzbekistan	1670-5												
TOTAL EUROPE	1999-2											272	334

Name of Reporting Entity: Michelle Investments Pension Plan ID Number: _____ As of Date: May 31, 2012 TIC Form S Page 4 of 11

FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
CANADA	2999-8												

LATIN AMERICA													
Argentina	3010-4												
Belize	3571-8												
Bolivia	3020-1												
Brazil	3030-9												
Chile	3040-6												
Colombia	3050-3												
Costa Rica	3058-9												
Ecuador	3100-3												
El Salvador	3108-9												
Falkland Islands	3630-7												
French Guiana	3640-4												
Guatemala	3120-8												
Guyana	3130-5												
Honduras	3148-8												
Mexico	3170-4												
Nicaragua	3180-1												
Panama	3188-7												
Paraguay	3210-7												
Peru	3220-4												
Suriname	3770-2												
Uruguay	3260-3												
Venezuela	3271-9												
TOTAL LATIN AMERICA	3994-2												

Name of Reporting Entity: Michelle Investments Pension Plan ID Number: _____ As of Date: May 31, 2012 TIC Form S Page 5 of 11

FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S. GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
CARIBBEAN													
Anguilla	3022-8												
Antigua and Barbuda	3520-3												
Aruba	3525-4												
Bahamas	3531-9												
Barbados	3015-5												
Bermuda	3560-2												
Cayman Islands	3613-7												
Cuba	3070-8												
Dominica	3621-8												
Dominican Republic	3080-5												
Eastern Caribbean Central Bank	3541-6												
Grenada	3670-6												
Guadeloupe (and smaller French islands)	3680-3												
Haiti	3140-2												
Jamaica	3160-7												
Martinique	3700-1												
Montserrat	3710-9												
Netherlands Antilles	3720-6												
St. Kitts and Nevis	3730-3												
St. Lucia	3750-8												
St. Vincent & the Grenadines	3760-5												
Trinidad and Tobago	3240-9												
Turks and Caicos Islands	3781-8												
Virgin Islands, British	3580-7												
TOTAL CARIBBEAN	3440-1												

Name of Reporting Entity: Michelle Investments Pension Plan ID Number: _____ As of Date: May 31, 2012 TIC Form S Page 6 of 11

FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S. GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
ASIA													
Afghanistan	4040-1												
Bahrain	4070-3												
Bangladesh	4074-6												
Bhutan	4081-9												
Brunei	4100-9												
Burma	4110-6												
Cambodia	4120-3												
China, Mainland	4140-8												
East Timor	4500-4												
Hong Kong	4200-5												
India	4210-2												
Indonesia	4221-8												
Iran	4230-7												
Iraq	4240-4												
Israel	4250-1												
Japan	4260-9												
Jordan	4270-6												
Korea, North	4440-7												
Korea, South	4300-1												
Kuwait	4310-9												
Laos	4330-3												
Lebanon	4341-9												
Macau	4350-8												
Malaysia	4360-5												
Maldives	4370-2												
Mongolia	4381-8												
Nepal	4420-2												
Oman	4410-5												
Pakistan	4470-9												
Philippines	4480-6												
Qatar	4510-1												
Saudi Arabia	4560-8												
Singapore	4601-9												
Sri Lanka	4131-9												
Syria	4620-5												
Taiwan	4630-2												
Thailand	4641-8												
United Arab Emirates (Trucial States)	4660-4												
Vietnam	4690-6												
West Bank & Gaza	4720-1												
Yemen	4710-4												

Name of Reporting Entity: Michelle Investments Pension Plan ID Number: _____ As of Date: May 31, 2012 TIC Form S Page 7 of 11

FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
ASIA CONT													
TOTAL ASIA	4999-9												
AFRICA													
Algeria	5010-5												
Angola	5020-2												
Bank of Central African States (BEAC)	5031-8												
Benin	5180-2												
Botswana	5050-4												
Burkina Faso	5711-8												
Burundi	5080-6												
Cameroon	5100-4												
Cape Verde	5120-9												
Central African Republic	5130-6												
Central Bank of West African States (BCEAO)	5064-4												
Chad	5140-3												
Comoros	5151-9												
Congo (Brazzaville)	5160-8												
Congo (Kinshasa)	5170-5												
Cote d'Ivoire (Ivory Coast)	5300-7												
Djibouti	5230-2												
Egypt	5700-2												
Equatorial Guinea	5194-2												
Entrea	5201-9												
Ethiopia	5210-8												
Gabon	5241-8												
Gambia, The	5250-7												
Ghana	5260-4												
Guinea	5270-1												
Guinea-Bissau	5440-2												
Kenya	5310-4												
Lesotho	5315-5												
Liberia	5320-1												
Libya	5330-9												
Madagascar	5340-6												
Malawi	5350-3												
Mali	5358-9												
Mauritania	5370-8												

Name of Reporting Entity: Michelle Investments Pension Plan ID Number: _____ As of Date: May 31, 2012 TIC Form S Page 8 of 11

FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
AFRICA CONT.		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Mauritius	5380-5												
Mayotte	5451-8												
Morocco	5400-3												
Mozambique	5408-9												
Namibia	5412-7												
Niger	5420-8												
Nigeria	5430-5												
Réunion	5460-7												
Rwanda	5501-8												
Saint Helena	5510-7												
Sao Tome & Principe	5520-4												
Senegal	5530-1												
Seychelles	5540-9												
Sierra Leone	5550-6												
Somalia	5560-3												
South Africa	5571-9												
Sudan	5610-3												
Swaziland	5621-9												
Tanzania	5640-5												
Togo	5650-2												
Tunisia	5670-7												
Uganda	5680-4												
Western Sahara	5600-6												
Zambia	5720-7												
Zimbabwe	5470-4												
TOTAL AFRICA	5999-4												

Name of Reporting Entity: Michelle Investments Pension Plan ID Number: _____ As of Date: May 31, 2012 TIC Form S Page 9 of 11

FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S. GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
OTHER COUNTRIES													
Australia	6008-9												
British Indian Ocean Territory	6020-8												
Cook Islands	6040-2												
Fiji	6060-7												
French Polynesia	6070-4												
Kiribati	6052-6												
Marshall Islands	6120-4												
Micronesia, Federated States of	6030-5												
Nauru	6130-1												
New Caledonia	6140-9												
New Zealand	6168-9												
Niue	6180-8												
Palau	6250-2												
Papua New Guinea	6175-1												
Pitcairn Islands	6210-3												
St. Pierre and Miquelon	6221-9												
Samoa	6261-8												
Solomon Islands	6230-8												
Tokelau Islands	6240-5												
Tonga	6244-8												
Tuvalu	6051-8												
Vanuatu	6160-3												
Wallis and Futuna	6011-9												
TOTAL ALL OTHER COUNTRIES	6990-6												

Name of Reporting Entity: Michelle Investments Pension Plan ID Number: _____ As of Date: May 31, 2012 TIC Form S Page 10 of 11

FOREIGN COUNTRIES	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
	U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S. GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
CODE	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
International & Regional Organizations												
International 7290-7												
European 7390-3												
Latin American 7491-8												
Caribbean 7494-2												
Asian 7590-6												
African 7690-2												
Middle Eastern 7790-9												
TOTAL INT'L & REGIONAL ORGS 7999-5												
GRAND TOTAL 9999-6											272	334

OF WHICH ITEM:
ASSET-BACKED SECURITIES
8999-1

--	--	--	--	--	--	--	--	--	--	--	--	--

MEMORANDUM: PURCHASES AND SALES OF LONG-TERM DOMESTIC SECURITIES BY FOREIGN OFFICIAL INSTITUTIONS

[illegible]

OF WHICH FOI ITEM: ASSET-BACKED SECURITIES 8999-1				
---	--	--	--	--

Please type or print:

Name of Reporting Entity:

Mill River Capital Management Pension Plan

ID Number:

As of Date:

May 31, 2012

Name of Contact if We Have Questions:

Michael Ben-Jacob

Contact's Phone Number:

(212) 836-8310

Name and Title of Officer Authorized to Sign Report

Adam LaRosa, Authorized Representative

Please read carefully and sign below:

I,

(Signature of Officer Authorized to Sign Report)
 of the reporting institution do hereby declare that the Treasury International Capital S report for this report date has been prepared in conformance with the instructions and is true to the best of my knowledge and belief.

MONTHLY REPORT TO THE FEDERAL RESERVE BANK OF NEW YORK

PURCHASES AND SALES OF LONG-TERM SECURITIES BY FOREIGN-RESIDENTS

Legal basis and confidentiality statement:

This report is required by law (22 U.S.C. 286f; 22 U.S.C. 3103; E.O. 10033; 31 C.F.R. 128.1 (a)). Failure to report can result in a civil penalty of not less than \$2,500 and not more than \$25,000. Willful failure to report can result in criminal prosecution and upon conviction a fine of not more than \$10,000; and, if an individual, imprisonment for not more than one year, or both. Any officer, director, employee, or agent of any corporation who knowingly participates in such violation may, upon conviction, be punished by a like fine, imprisonment, or both (22 U.S.C. 3105 (a) and (b); 31 C.F.R. 128.4 (a) and (b)).

Data reported on these forms will be held in confidence by the Department of the Treasury, the Board of Governors of the Federal Reserve System, and the Federal Reserve Banks acting as fiscal agents for the Treasury. The data reported by individual respondents will not be published or otherwise publicly disclosed; information may be given to other Federal agencies, insofar as authorized by applicable law (44 U.S.C. 3501 *et seq.*; 22 U.S.C. 3101 *et seq.*). Aggregate data derived from reports on these forms may be published or otherwise disclosed only in a manner that will not reveal the amounts reported by any individual respondent.

Note: No person is required to respond to any U.S. Government collection of information unless the form displays a currently valid control number assigned by the Office of Management and Budget (OMB).

Form S**DEPARTMENT OF THE TREASURY**Office of the Assistant Secretary for
International AffairsRevised June 2011
Form Approved
OMB Control No. 1505-0001**Important notes:**

- Before preparing this report, please read the General and Specific Instructions carefully.
- Additional copies of this form, the instructions, and the answers to Frequently Asked Questions can be obtained at our web site: www.ustreas.gov/tic/forms.html
- This report is due no later than the fifteenth calendar day following the last day of the month.
- Amounts should be reported in millions of dollars as of the close of the last business day of the month.

Name of Reporting Entity: Mill River Capital Management Pension Plan

ID Number: _____

As of Date: May 31, 2012

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FOREIGN COUNTRIES CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
	U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
EUROPE												
Albania 1510-5												
Andorra 1010-3												
Armenia 1651-9												
Austria 1018-9												
Azerbaijan 1652-7												
Bank for International Settlements 1330-7												
Belarus 1620-9												
Belgium 1025-1												
Bosnia and Herzegovina 1410-9												
Bulgaria 1520-2												
Croatia 1421-4												
Cyprus 1040-5												
Czech Republic 1528-8												
Denmark 1050-2												
Estonia 1540-7												
European Central Bank 1350-1												
Faroe Island 1061-8												
Finland 1070-7												
France 1080-4												
Georgia 1653-5												
Germany 1100-2												
Gibraltar 1108-8												
Greece 1120-7												
Greenland 1054-5												
Guernsey 1300-6												
Holy See 1310-2												
Hungary 1550-4												
Iceland 1130-4												
Ireland 1140-1												
Isle of Man 1300-8												

CONFIDENTIAL

WH_MDL_00285323

Name of Reporting Entity: Mill River Capital Management Pension Plan

ID Number: _____

As of Date: May 31, 2012

TIC Form S Page 3 of 11

FOREIGN COUNTRIES CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
	U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
EUROPE CONT.	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Italy	1150-9											
Jersey	1300-7											
Kazakhstan	1654-3											
Kyrgyzstan	1655-1											
Latvia	1560-1											
Liechtenstein	1160-6											
Lithuania	1570-9											
Luxembourg	1170-3											
Macedonia	1441-9											
Malta	1181-9											
Moldova	1630-6											
Monaco	1200-9											
Netherlands	1210-6											
Norway	1220-3											
Poland	1576-8											
Portugal	1231-9											
Romania	1580-6											
Russia	1610-1											
San Marino	1240-8											
Serbia and Montenegro	1321-8											
Slovakia	1531-8											
Slovenia	1433-8											
Spain	1250-5											
Sweden	1260-2											
Switzerland	1268-8											
Tajikistan	1657-8											
Turkey	1280-7											
Turkmenistan	1661-6											
Ukraine	1640-3											
United Kingdom	1300-5										128	127
Uzbekistan	1670-5											
TOTAL EUROPE	1999-2										128	127

Name of Reporting Entity: _____

ID Number: _____

As of Date: _____

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FOREIGN COUNTRIES CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
	U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
CANADA 2999-8												

LATIN AMERICA												
Argentina 3010-4												
Belize 3571-8												
Bolivia 3020-1												
Brazil 3030-9												
Chile 3040-6												
Colombia 3050-3												
Costa Rica 3058-9												
Ecuador 3100-3												
El Salvador 3108-9												
Falkland Islands 3630-7												
French Guiana 3640-4												
Guatemala 3120-8												
Guyana 3130-5												
Honduras 3148-8												
Mexico 3170-4												
Nicaragua 3180-1												
Panama 3188-7												
Paraguay 3210-7												
Peru 3220-4												
Suriname 3770-2												
Uruguay 3260-3												
Venezuela 3271-9												
TOTAL LATIN AMERICA 3994-2												

Name of Reporting Entity: Mill River Capital Management Pension Plan

ID Number: _____

As of Date: May 31, 2012

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FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
CARIBBEAN													
Anguilla	3022-8												
Antigua and Barbuda	3520-3												
Aruba	3525-4												
Bahamas	3531-9												
Barbados	3015-5												
Bermuda	3560-2												
Cayman Islands	3613-7												
Cuba	3070-8												
Dominica	3621-8												
Dominican Republic	3080-5												
Eastern Caribbean Central Bank	3541-6												
Grenada	3670-6												
Guadeloupe (and smaller French islands)	3680-3												
Haiti	3140-2												
Jamaica	3160-7												
Martinique	3700-1												
Montserrat	3710-9												
Netherlands Antilles	3720-6												
St. Kitts and Nevis	3730-3												
St. Lucia	3750-8												
St. Vincent & the Grenadines	3760-5												
Trinidad and Tobago	3240-9												
Turks and Caicos Islands	3781-8												
Virgin Islands, British	3580-7												
TOTAL CARIBBEAN	3440-1												

Name of Reporting Entity: Mill River Capital Management Pension Plan

ID Number: _____

As of Date: May 31, 2012

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FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOVT CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
ASIA													
Afghanistan	4040-1												
Bahrain	4070-3												
Bangladesh	4074-6												
Bhutan	4081-9												
Brunei	4100-9												
Burma	4110-6												
Cambodia	4120-3												
China, Mainland	4140-8												
East Timor	4500-4												
Hong Kong	4200-5												
India	4210-2												
Indonesia	4221-8												
Iran	4230-7												
Iraq	4240-4												
Israel	4250-1												
Japan	4260-9												
Jordan	4270-6												
Korea, North	4440-7												
Korea, South	4300-1												
Kuwait	4310-9												
Laos	4330-3												
Lebanon	4341-9												
Macau	4350-8												
Malaysia	4360-5												
Maldives	4370-2												
Mongolia	4381-8												
Nepal	4420-2												
Oman	4410-5												
Pakistan	4470-9												
Philippines	4480-6												
Qatar	4510-1												
Saudi Arabia	4560-8												
Singapore	4601-9												
Sri Lanka	4131-9												
Syria	4620-5												
Taiwan	4630-2												
Thailand	4641-8												
United Arab Emirates (Trucial States)	4660-4												
Vietnam	4690-6												
West Bank & Gaza	4720-1												
Yemen	4710-4												

Name of Reporting Entity: _____

ID Number: _____

As of Date: _____

TIC Form S Page 7 of 11

FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
ASIA CONT													
TOTAL ASIA	4999-9												
AFRICA													
Algeria	5010-5												
Angola	5020-2												
Bank of Central African States (BEAC)	5031-8												
Benin	5180-2												
Botswana	5050-4												
Burkina Faso	5711-8												
Burundi	5080-6												
Cameroon	5100-4												
Cape Verde	5120-9												
Central African Republic	5130-6												
Central Bank of West African States (BCEAO)	5064-4												
Chad	5140-3												
Comoros	5151-9												
Congo (Brazzaville)	5160-8												
Congo (Kinshasa)	5170-5												
Cote d'Ivoire (Ivory Coast)	5300-7												
Djibouti	5230-2												
Egypt	5700-2												
Equatorial Guinea	5194-2												
Eritrea	5201-9												
Ethiopia	5210-8												
Gabon	5241-8												
Gambia, The	5250-7												
Ghana	5260-4												
Guinea	5270-1												
Guinea-Bissau	5440-2												
Kenya	5310-4												
Lesotho	5315-5												
Liberia	5320-1												
Libya	5330-9												
Madagascar	5340-6												
Malawi	5350-3												
Mali	5358-9												
Mauritania	5370-8												

Name of Reporting Entity: Mill River Capital Management Pension Plan

ID Number: _____

As of Date: May 31, 2012

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FOREIGN COUNTRIES		Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
CODE		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
AFRICA CONT.													
Mauritius	5380-5												
Mayotte	5451-8												
Morocco	5400-3												
Mozambique	5408-9												
Namibia	5412-7												
Niger	5420-8												
Nigeria	5430-5												
Réunion	5460-7												
Rwanda	5501-8												
Saint Helena	5510-7												
Sao Tome & Principe	5520-4												
Senegal	5530-1												
Seychelles	5540-9												
Sierra Leone	5550-6												
Somalia	5560-3												
South Africa	5571-9												
Sudan	5610-3												
Swaziland	5621-9												
Tanzania	5640-5												
Togo	5650-2												
Tunisia	5670-7												
Uganda	5680-4												
Western Sahara	5600-6												
Zambia	5720-7												
Zimbabwe	5470-4												
TOTAL AFRICA	5999-4												

Name of Reporting Entity: Mill River Capital Management Pension Plan

ID Number: _____

As of Date: May 31, 2012

TIC Form S Page 9 of 11

FOREIGN COUNTRIES CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
	U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
OTHER COUNTRIES												
Australia 6008-9												
British Indian Ocean Territory 6020-8												
Cook Islands 6040-2												
Fiji 6060-7												
French Polynesia 6070-4												
Kiribati 6052-6												
Marshall Islands 6120-4												
Micronesia, Federated States of 6030-5												
Nauru 6130-1												
New Caledonia 6140-9												
New Zealand 6168-9												
Niue 6180-8												
Palau 6250-2												
Papua New Guinea 6175-1												
Pitcairn Islands 6210-3												
St. Pierre and Miquelon 6221-9												
Samoa 6261-8												
Solomon Islands 6230-8												
Tokelau Islands 6240-5												
Tonga 6244-8												
Tuvalu 6051-8												
Vanuatu 6160-3												
Wallis and Futuna 6011-9												
TOTAL ALL OTHER COUNTRIES 6990-6												

Name of Reporting Entity: _____

ID Number: _____

As of Date: May 31, 2012

TIC Form S Page 10 of 11

FOREIGN COUNTRIES CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
	U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
International & Regional Organizations												
International 7290-7												
European 7390-3												
Latin American 7491-8												
Caribbean 7494-2												
Asian 7590-6												
African 7690-2												
Middle Eastern 7790-9												
TOTAL INT'L & REGIONAL ORGS 7999-5												
GRAND TOTAL 9999-6											128	127
OF WHICH ITEM: ASSET-BACKED SECURITIES 8999-1												

Name of Reporting Entity: Mill River Capital Management Pension Plan

ID Number: _____

As of Date: May 31, 2012

TIC Form S Page 11 of 11

MEMORANDUM: PURCHASES AND SALES OF LONG-TERM DOMESTIC SECURITIES BY FOREIGN OFFICIAL INSTITUTIONS

[illegible]

GRAND TOTAL	9999-6								
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OF WHICH FOI ITEM: ASSET-BACKED SECURITIES 8999-1					
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Please type or print.

Name of Reporting Entity:

Pension and Retirement Plan Investments I, LP

ID Number:

0004399793

As of Date:

May 31, 2012

Name of Contact if We Have Questions:

Michael Ben-Jacob

Contact's Phone Number:

(212) 836-8310

Name and Title of Officer Authorized to Sign Report

Adam LaRosa, Manager of
Albula LLC, General Partner**Please read carefully and sign below:**

I,

(Signature of Officer Authorized to Sign Report)
of the reporting institution do hereby declare that the Treasury International Capital S report for this report date has been prepared in conformance with the instructions and is true to the best of my knowledge and belief.

MONTHLY REPORT TO THE FEDERAL RESERVE BANK OF NEW YORK

PURCHASES AND SALES OF LONG-TERM SECURITIES BY FOREIGN-RESIDENTS

Legal basis and confidentiality statement:

This report is required by law (22 U.S.C. 286f; 22 U.S.C. 3103; E.O. 10033; 31 C.F.R. 128.1 (a)). Failure to report can result in a civil penalty of not less than \$2,500 and not more than \$25,000. Willful failure to report can result in criminal prosecution and upon conviction a fine of not more than \$10,000; and, if an individual, imprisonment for not more than one year, or both. Any officer, director, employee, or agent of any corporation who knowingly participates in such violation may, upon conviction, be punished by a like fine, imprisonment, or both (22 U.S.C. 3105 (a) and (b); 31 C.F.R. 128.4 (a) and (b)).

Data reported on these forms will be held in confidence by the Department of the Treasury, the Board of Governors of the Federal Reserve System, and the Federal Reserve Banks acting as fiscal agents for the Treasury. The data reported by individual respondents will not be published or otherwise publicly disclosed; information may be given to other Federal agencies, insofar as authorized by applicable law (44 U.S.C. 3501 *et seq.*; 22 U.S.C. 3101 *et seq.*). Aggregate data derived from reports on these forms may be published or otherwise disclosed only in a manner that will not reveal the amounts reported by any individual respondent.

Note: No person is required to respond to any U.S. Government collection of information unless the form displays a currently valid control number assigned by the Office of Management and Budget (OMB).

Form S

DEPARTMENT OF THE TREASURY

Office of the Assistant Secretary for
International AffairsRevised June 2011
Form Approved
OMB Control No. 1505-0001**Important notes:**

- Before preparing this report, please read the General and Specific Instructions carefully.
- Additional copies of this form, the instructions, and the answers to Frequently Asked Questions can be obtained at our web site: www.ustreas.gov/tic/forms.html
- This report is due no later than the fifteenth calendar day following the last day of the month.
- Amounts should be reported in millions of dollars as of the close of the last business day of the month.

Name of Reporting Entity: Pension and Retirement Plan Investments I, LP ID Number: 0004399793As of Date: May 31, 2012

TIC Form S Page 2 of 11

FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S. GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
EUROPE													
Albania	1510-5												
Andorra	1010-3												
Armenia	1651-9												
Austria	1018-9												
Azerbaijan	1652-7												
Bank for International Settlements	1330-7												
Belarus	1620-9												
Belgium	1025-1												
Bosnia and Herzegovina	1410-9												
Bulgaria	1520-2												
Croatia	1421-4												
Cyprus	1040-5												
Czech Republic	1528-8												
Denmark	1050-2												
Estonia	1540-7												
European Central Bank	1350-1												
Faroe Island	1061-8												
Finland	1070-7												
France	1080-4												
Georgia	1653-5												
Germany	1100-2												
Gibraltar	1108-8												
Greece	1120-7												
Greenland	1054-5												
Guernsey	1300-6												
Holy See	1310-2												
Hungary	1550-4												
Iceland	1130-4												
Ireland	1140-1												
Isle of Man	1300-8												

Name of Reporting Entity: Pension and Retirement Plan Investments I, LP ID Number: 0004399793As of Date: May 31, 2012

TIC Form S Page 3 of 11

FOREIGN COUNTRIES CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
	U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S. GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
EUROPE CONT.	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Italy	1150-9											
Jersey	1300-7											
Kazakhstan	1654-3											
Kyrgyzstan	1655-1											
Latvia	1560-1											
Liechtenstein	1160-6											
Lithuania	1570-9											
Luxembourg	1170-3											
Macedonia	1441-9											
Malta	1181-9											
Moldova	1630-6											
Monaco	1200-9											
Netherlands	1210-6											
Norway	1220-3											
Poland	1576-8											
Portugal	1231-9											
Romania	1580-6											
Russia	1610-1											
San Marino	1240-8											
Serbia and Montenegro	1321-8											
Slovakia	1531-8											
Slovenia	1433-8											
Spain	1250-5											
Sweden	1260-2											
Switzerland	1268-8											
Tajikistan	1657-8											
Turkey	1280-7											
Turkmenistan	1661-6											
Ukraine	1640-3											
United Kingdom	1300-5										227	1,774
Uzbekistan	1670-5											
TOTAL EUROPE	1999-2										227	1,774

Name of Reporting Entity: Pension and Retirement Plan Investments I, LP ID Number: 0004399793As of Date: May 31, 2012

TIC Form S Page 4 of 11

FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
CANADA	2999-8												

LATIN AMERICA													
Argentina	3010-4												
Belize	3571-8												
Bolivia	3020-1												
Brazil	3030-9												
Chile	3040-6												
Colombia	3050-3												
Costa Rica	3058-9												
Ecuador	3100-3												
El Salvador	3108-9												
Falkland Islands	3630-7												
French Guiana	3640-4												
Guatemala	3120-8												
Guyana	3130-5												
Honduras	3148-8												
Mexico	3170-4												
Nicaragua	3180-1												
Panama	3188-7												
Paraguay	3210-7												
Peru	3220-4												
Suriname	3770-2												
Uruguay	3260-3												
Venezuela	3271-9												
TOTAL LATIN AMERICA	3994-2												

Name of Reporting Entity: Pension and Retirement Plan Investments I, LP ID Number: 0004399793As of Date: May 31, 2012

TIC Form S Page 5 of 11

FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S. GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
CARIBBEAN													
Anguilla	3022-8												
Antigua and Barbuda	3520-3												
Aruba	3525-4												
Bahamas	3531-9												
Barbados	3015-5												
Bermuda	3560-2												
Cayman Islands	3613-7												
Cuba	3070-8												
Dominica	3621-8												
Dominican Republic	3080-5												
Eastern Caribbean Central Bank	3541-6												
Grenada	3670-6												
Guadeloupe (and smaller French islands)	3680-3												
Haiti	3140-2												
Jamaica	3160-7												
Martinique	3700-1												
Montserrat	3710-9												
Netherlands Antilles	3720-6												
St. Kitts and Nevis	3730-3												
St. Lucia	3750-8												
St. Vincent & the Grenadines	3760-5												
Trinidad and Tobago	3240-9												
Turks and Caicos Islands	3781-8												
Virgin Islands, British	3580-7												
TOTAL CARIBBEAN	3440-1												

Name of Reporting Entity: Pension and Retirement Plan Investments I, LP ID Number: 0004399793As of Date: May 31, 2012

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FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S. GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
ASIA													
Afghanistan	4040-1												
Bahrain	4070-3												
Bangladesh	4074-6												
Bhutan	4081-9												
Brunei	4100-9												
Burma	4110-6												
Cambodia	4120-3												
China, Mainland	4140-8												
East Timor	4500-4												
Hong Kong	4200-5												
India	4210-2												
Indonesia	4221-8												
Iran	4230-7												
Iraq	4240-4												
Israel	4250-1												
Japan	4260-9												
Jordan	4270-6												
Korea, North	4440-7												
Korea, South	4300-1												
Kuwait	4310-9												
Laos	4330-3												
Lebanon	4341-9												
Macau	4350-8												
Malaysia	4360-5												
Maldives	4370-2												
Mongolia	4381-8												
Nepal	4420-2												
Oman	4410-5												
Pakistan	4470-9												
Philippines	4480-6												
Qatar	4510-1												
Saudi Arabia	4560-8												
Singapore	4601-9												
Sri Lanka	4131-9												
Syria	4620-5												
Taiwan	4630-2												
Thailand	4641-8												
United Arab Emirates (Trucial States)	4660-4												
Vietnam	4690-6												
West Bank & Gaza	4720-1												
Yemen	4710-4												

Name of Reporting Entity: Pension and Retirement Plan Investments I, LP ID Number: 0004399793As of Date: May 31, 2012

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FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
ASIA CONT													
TOTAL ASIA	4999-9												
AFRICA													
Algeria	5010-5												
Angola	5020-2												
Bank of Central African States (BEAC)	5031-8												
Benin	5180-2												
Botswana	5050-4												
Burkina Faso	5171-8												
Burundi	5080-6												
Cameroon	5100-4												
Cape Verde	5120-9												
Central African Republic	5130-6												
Central Bank of West African States (BCEAO)	5064-4												
Chad	5140-3												
Comoros	5151-9												
Congo (Brazzaville)	5160-8												
Congo (Kinshasa)	5170-5												
Cote d'Ivoire (Ivory Coast)	5300-7												
Djibouti	5230-2												
Egypt	5700-2												
Equatorial Guinea	5194-2												
Eritrea	5201-9												
Ethiopia	5210-8												
Gabon	5241-8												
Gambia, The	5250-7												
Ghana	5260-4												
Guinea	5270-1												
Guinea-Bissau	5440-2												
Kenya	5310-4												
Lesotho	5315-5												
Liberia	5320-1												
Libya	5330-9												
Madagascar	5340-6												
Malawi	5350-3												
Mali	5358-9												
Mauritania	5370-8												

Name of Reporting Entity: Pension and Retirement Plan Investments I, LP ID Number: 0004399793As of Date: May 31, 2012

TIC Form S Page 8 of 11

FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
AFRICA CONT.		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Mauritius	5380-5												
Mayotte	5451-8												
Morocco	5400-3												
Mozambique	5408-9												
Namibia	5412-7												
Niger	5420-8												
Nigeria	5430-5												
Reunion	5460-7												
Rwanda	5501-8												
Saint Helena	5510-7												
Sao Tome & Principe	5520-4												
Senegal	5530-1												
Seychelles	5540-9												
Sierra Leone	5550-6												
Somaia	5560-3												
South Africa	5571-9												
Sudan	5610-3												
Swaziland	5621-9												
Tanzania	5640-5												
Togo	5650-2												
Tunisia	5670-7												
Uganda	5680-4												
Western Sahara	5600-6												
Zambia	5720-7												
Zimbabwe	5470-4												
TOTAL AFRICA	5999-4												

Name of Reporting Entity: Pension and Retirement Plan Investments I, LP ID Number: 0004399793As of Date: May 31, 2012

TIC Form S Page 9 of 11

FOREIGN COUNTRIES	CODE	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S. GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
OTHER COUNTRIES													
Australia	6008-9												
British Indian Ocean Territory	6020-8												
Cook Islands	6040-2												
Fiji	6060-7												
French Polynesia	6070-4												
Kiribati	6052-6												
Marshall Islands	6120-4												
Micronesia, Federated States of	6030-5												
Nauru	6130-1												
New Caledonia	6140-9												
New Zealand	6168-9												
Niue	6180-8												
Palau	6250-2												
Papua New Guinea	6175-1												
Pitcairn Islands	6210-3												
St. Pierre and Miquelon	6221-9												
Samoa	6261-8												
Solomon Islands	6230-8												
Tokelau Islands	6240-5												
Tonga	6244-8												
Tuvalu	6051-8												
Vanuatu	6160-3												
Wallis and Futuna	6011-9												
TOTAL ALL OTHER COUNTRIES	6990-6												

Name of Reporting Entity: Pension and Retirement Plan Investments I, LP ID Number: 0004399793As of Date: May 31, 2012

TIC Form S Page 10 of 11

FOREIGN COUNTRIES	Purchases and Sales of Domestic Securities								Purchases and Sales of Foreign Securities			
	U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
CODE	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
International & Regional Organizations												
International 7290-7												
European 7390-3												
Latin American 7491-8												
Caribbean 7494-2												
Asian 7590-6												
African 7690-2												
Middle Eastern 7790-9												
TOTAL INT'L & REGIONAL ORGS 7999-5												
GRAND TOTAL 9999-6											227	1,774

OF WHICH ITEM:
ASSET-BACKED SECURITIES
8999-1

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TIC Form S Page 11 of 11

MEMORANDUM: PURCHASES AND SALES OF LONG-TERM DOMESTIC SECURITIES BY FOREIGN OFFICIAL INSTITUTIONS

[illegible]

GRAND TOTAL	9999-6								
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OF WHICH FOI ITEM: ASSET-BACKED SECURITIES 8999 -1						
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